

Contents

Preface to the Third Edition	vii
Preface to the Second Edition	ix
Preface to the First Edition	xi
1 Functions of a Complex Variable	1
1.1 Analytic Functions	1
1.2 Contour Integration	6
1.3 Analytic Continuation	9
1.4 Residue Theory	13
1.5 Loop Integrals	15
1.6 Liouville's Theorem	18
1.7 The Factorial Function	19
1.8 Riemann's Zeta Function	23
2 The Laplace Transform	27
2.1 The Laplace Integral	27
2.2 Important Properties	28
2.3 Simple Applications	32
2.4 Asymptotic Properties: Watson's Lemma	33
Problems	36
3 The Inversion Integral	39
3.1 The Riemann–Lebesgue Lemma	39

3.2	Dirichlet Integrals	41
3.3	The Inversion	42
3.4	Inversion of Rational Functions	44
3.5	Taylor Series Expansion	46
3.6	Inversion of Meromorphic Functions	47
3.7	Inversions Involving a Branch Point	49
3.8	Watson's Lemma for Loop Integrals	50
3.9	Asymptotic Forms for Large t	52
3.10	Heaviside Series Expansion	53
	Problems	54
4	Ordinary Differential Equations	57
4.1	Elementary Examples	57
4.2	Higher-Order Equations	59
4.3	Transfer Functions and Block Diagrams	61
4.4	Equations with Polynomial Coefficients	65
4.5	Simultaneous Differential Equations	67
4.6	Linear Control Theory	72
4.7	Realization of Transfer Functions	79
	Problems	82
5	Partial Differential Equations I	85
5.1	Heat Diffusion: Semi-Infinite Region	86
5.2	Finite Thickness	89
5.3	Wave Propagation	90
5.4	Transmission Line	92
	Problems	94
6	Integral Equations	97
6.1	Convolution Equations of Volterra Type	97
6.2	Convolution Equations over an Infinite Range	101
6.3	The Percus–Yevick Equation	104
	Problems	107
7	The Fourier Transform	111
7.1	Exponential, Sine, and Cosine Transforms	111
7.2	Important Properties	116
7.3	Spectral Analysis	119
7.4	Kramers–Krönig Relations	121
	Problems	123
8	Partial Differential Equations II	129
8.1	Potential Problems	129
8.2	Water Waves: Basic Equations	132
8.3	Waves Generated by a Surface Displacement	135

8.4	Waves Generated by a Periodic Disturbance	137
	Problems	140
9	Generalized Functions	143
9.1	The Delta Function	143
9.2	Test Functions and Generalized Functions	144
9.3	Elementary Properties	148
9.4	Analytic Functionals	153
9.5	Fourier Transforms of Generalized Functions	155
	Problems	157
10	Green's Functions	163
10.1	One-Dimensional Green's Functions	163
10.2	Green's Functions as Generalized Functions	167
10.3	Poisson's Equation in Two Dimensions	169
10.4	Helmholtz's Equation in Two Dimensions	173
	Problems	176
11	Transforms in Several Variables	181
11.1	Basic Notation and Results	181
11.2	Diffraction of Scalar Waves	185
11.3	Retarded Potentials of Electromagnetism	187
	Problems	189
12	The Mellin Transform	195
12.1	Definitions	195
12.2	Simple Examples	196
12.3	Elementary Properties	200
12.4	Potential Problems in Wedge-Shaped Regions	202
12.5	Transforms Involving Polar Coordinates	203
12.6	Hermite Functions	205
	Problems	207
13	Application to Sums and Integrals	211
13.1	Mellin Summation Formula	211
13.2	A Problem of Ramanujin	213
13.3	Asymptotic Behavior of Power Series	215
13.4	Integrals Involving a Parameter	218
13.5	Ascending Expansions for Fourier Integrals	221
	Problems	223
14	Hankel Transforms	227
14.1	The Hankel Transform Pair	227
14.2	Elementary Properties	230
14.3	Some Examples	231
14.4	Boundary-Value Problems	232

14.5	Weber's Integral	234
14.6	The Electrified Disc	236
14.7	Dual Integral Equations of Titchmarsh Type	237
14.8	Erdelyi–Köber Operators	239
	Problems	242
15	Integral Transforms Generated by Green's Functions	249
15.1	The Basic Formula	249
15.2	Finite Intervals	251
15.3	Some Singular Problems	253
15.4	Kontorovich–Lebedev Transform	256
15.5	Boundary-Value Problems in a Wedge	258
15.6	Diffraction of a Pulse by a Two-Dimensional Half-Plane	259
	Problems	262
16	The Wiener–Hopf Technique	265
16.1	The Sommerfeld Diffraction Problem	265
16.2	Wiener–Hopf Procedure: Half-Plane Problems	273
16.3	Integral and Integro-Differential Equations	274
	Problems	278
17	Methods Based on Cauchy Integrals	283
17.1	Wiener–Hopf Decomposition by Contour Integration	283
17.2	Cauchy Integrals	285
17.3	The Riemann–Hilbert Problem	289
17.4	Problems in Linear Transport Theory	291
17.5	The Albedo Problem	295
17.6	A Diffraction Problem	297
	Problems	302
18	Laplace's Method for Ordinary Differential Equations	303
18.1	Laplace's Method	303
18.2	Hermite Polynomials	305
18.3	Hermite Functions	307
18.4	Bessel Functions: Integral Representations	310
18.5	Bessel Functions of the First Kind	312
18.6	Functions of the Second and Third Kind	314
18.7	Poisson and Related Representations	319
18.8	Modified Bessel Functions	320
	Problems	321
19	Numerical Inversion of Laplace Transforms	327
19.1	General Considerations	327
19.2	Gaver–Stehfest Method	329
19.3	Möbius Transformation	331

19.4 Use of Chebyshev Polynomials	335
19.5 Use of Laguerre Polynomials	338
19.6 Representation by Fourier Series	343
19.7 Quotient-Difference Algorithm	349
19.8 Talbot's Method	352
Bibliography	357
Index	363